

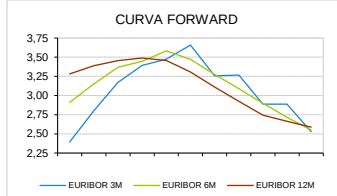
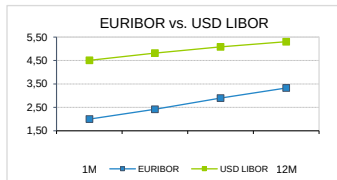
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

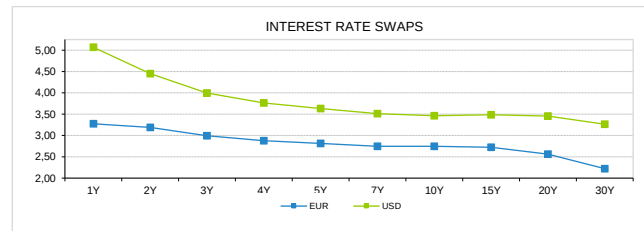
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9990	1	10	1M	4,5084	2	15	3,6982	0,7500
3M	2,4170	2	34	3M	4,8153	1	8	3,9357	1,0100
6M	2,8950	4	27	6M	5,0809	-3	-7	4,1892	1,1300
12M	3,3270	3	21	12M	5,3047	-6	-12	4,3657	1,4200

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2743	4	12	3,1083	2,5100	2,5440
2Y	3,1905	6	-4	2,8520	2,5240	2,5690
3Y	2,9948	6	-12	2,7410	2,5310	2,6000
4Y	2,8790	8	-16	2,6920	2,5460	2,6360
5Y	2,8140	9	-18	2,6622	2,5700	2,6664
7Y	2,7473	9	-20	2,6550	2,6240	2,6990
10Y	2,7449	10	-19	2,6910	2,6620	2,6710
15Y	2,7238	10	-15	2,6515	2,5452	2,4544
20Y	2,5616	10	-10	2,4770	2,3430	2,2340
30Y	2,2217	11	-4	2,1440	2,0180	1,9152

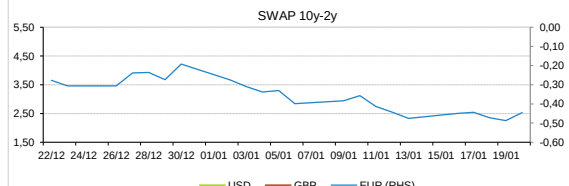
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,50
EUA	4,50
Reino Unido	3,50
Japão	0,10
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,10
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0690	2	3	3,7985	2,9760	3,1478
2Y	4,4513	6	-12	3,3435	3,0180	3,1640
3Y	3,9952	8	-16	3,2030	3,0637	3,1420
4Y	3,7625	9	-19	3,2100	3,0900	3,2220
5Y	3,6330	10	-20	3,2015	3,1150	3,2637
7Y	3,5103	11	-19	3,1360	3,1120	3,2335
10Y	3,4638	11	-17	3,2595	3,2786	3,3866
15Y	3,4839	10	-13	3,2323	3,2390	3,2790
20Y	3,4555	10	-10	3,2605	3,2584	3,2410
30Y	3,2639	10	-4	3,1318	3,0502	2,9952

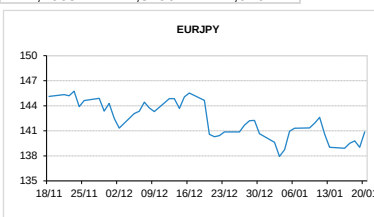


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	86,89	0,73	6,36	OT 2Y	2,647	0,03	13,40
JETFUEL	1.057,76	41,37	108,21	OT 5Y	2,563	0,10	-16,60
DIESEL	993,88	38,29	82,38	OT 10Y	3,044	0,15	-27,70
COBRE	9.323,00	-18,00	985,50	BUND 10Y	1,792	12,01	-21,30
ZINCO	3.473,00	53,50	445,00	SCHATZ 2Y	2,948	5,50	-4,00
OURO	1.925,54	-6,70	107,60	T-NOTE 10Y	4,164	8,46	-15,20
TRIGO	740,00	5,50	-10,50	T-NOTE 2Y	4,435	7,89	2,50
LICENÇA C02	85,00	1,10	-5,22	GILT 10Y	3,501	8,01	-33,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0826	0,10%	2,14%	1,0888	1,0942	1,1039
EUR/GBP	0,876	0,05%	-0,08%	0,8794	0,8822	0,8875
EUR/JPY	140,86	-1,31%	-0,20%	140,85	140,84	140,82
EUR/CHF	0,9987	-0,66%	-1,49%	0,9949	0,9904	0,9811
EUR/BRL	5,6337	-0,50%	-1,97%	5,7575	5,8843	6,1287
EUR/PLN	4,7080	0,29%	-0,77%	4,7668	4,8190	4,9264



FIXINGS CONTRA USD e EUR

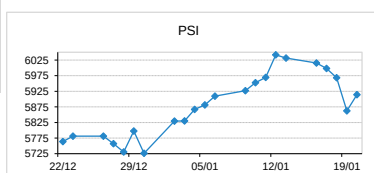
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0826	0,8760	140,86	0,9987	11,1632	7,4398	1,4538	1,55807	5,6337	10,7124
USD	0,9232	-	0,8085	129,935	0,9208	10,3077	6,8688	1,3425	1,4390	5,2050	9,8958

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,882	-0,41	-2,46
BCP	0,185	2,54	26,64
CORT. AMORIM	8,820	0,00	1,15
CTT	3,410	0,15	10,71
EDP	4,745	0,23	1,91
EDP R	20,550	0,69	-0,15
GALP	12,835	2,19	1,78
GREENVOLT	8,110	3,05	3,97
J MARTINS	19,990	0,76	-0,94
MOTA ENGIL	1,358	0,30	16,07
NAVIGATOR	3,104	-0,51	-10,13
NOS	3,978	0,15	5,13
REN	2,540	0,20	0,79
SEMAPA	12,220	0,16	-1,13
SONAE SGPS	0,963	0,16	2,94

MAIORES GANHOS/PERDAS

Título	Variação %
GREENVOLT	3,05
BCP	2,54
GALP	2,19
J MARTINS	0,76
EDP R	0,69
ALTRI	-0,41
NAVIGATOR	-0,51



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.913,81	0,88%	3,28%	6.370,78	5.128,86
CAC40	6.995,99	0,63%	8,07%	7.199,97	5.628,42
ESTX 50 PR	4.119,90	0,63%	8,60%	4.300,64	3.249,57
XTRA DAX	15.033,56	0,76%	7,97%	15.912,33	11.862,84
S&P 500	3.934,42	0,93%	2,49%	4.637,30	3.491,58
IBEX 35	8.914,70	1,38%	8,33%	8.992,70	7.189,60
NIKKEI 225	26.553,53	0,56%	1,76%	29.222,77	24.681,74

